## UNITED STATES DISTRICT COURT SOUTHERN DISTRICT OF NEW YORK

DB STRUCTURED PRODUCTS, INC.

Plaintiff,

Civ. No.

-against-

BALTIMORE AMERICAN MORTGAGE CORPORATION, INC.

Defendant.

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STATEMENT PURSUANT TO RULE OF THE FEDERAL RULES OF CIVIL PRO

Pursuant to Rule 7.1 of the Federal Rules of Civil Procedure, the under Spiles compact of

record for Plaintiff DB Structured Products, Inc., states as follows:

Defendant DB Structured Products, Inc. is wholly owned by DB U.S. Financial Markets Holding Corporation, a Delaware Corporation which is wholly owned by Taunus Corp., which is wholly owned by Deutsche Bank AG, which is a publicly held corporation.

By:

Dated: New York, New York May 25, 2007

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